

**Table 26a: Transactions on the Interbank Money Market: May 2008 - May 2009**

| Period    | Amount Transacted |         |        | Daily<br>Average <sup>1</sup> | Range of<br>Interbank<br>Rates | Interbank<br>W.A.I<br>Rate <sup>2</sup> | Bank<br>Rate <sup>3</sup> |
|-----------|-------------------|---------|--------|-------------------------------|--------------------------------|-----------------------------------------|---------------------------|
|           | Lowest            | Highest | Total  |                               |                                |                                         |                           |
|           | (Rs million)      |         |        |                               |                                |                                         |                           |
| May-09    |                   |         |        |                               |                                |                                         |                           |
| 01-07 May | 152               | 505     | 2,329  | 333                           | 4.30-7.25                      | 4.72                                    | 4.85                      |
| 08-14 May | 165               | 455     | 1,942  | 277                           | 4.40-7.25                      | 4.77                                    | 4.72                      |
| 15-21 May | 145               | 265     | 1,562  | 223                           | 4.40-7.25                      | 4.81                                    | 4.80                      |
| 22-28 May | 255               | 840     | 3,297  | 471                           | 4.40-7.25                      | 4.62                                    | 4.81                      |
| 29-31 May | 385               | 385     | 1,154  | 385                           | 4.25-7.25                      | 4.63                                    | 4.77                      |
| May-08    | 35                | 750     | 11,303 | 365                           | 6.40-7.15                      | 6.67                                    | 7.34                      |
| Jun-08    | 79                | 1,014   | 9,849  | 328                           | 6.35-7.15                      | 6.54                                    | 7.35                      |
| Jul-08    | 120               | 2,085   | 23,482 | 758                           | 6.30-7.20                      | 6.82                                    | 7.37                      |
| Aug-08    | 15                | 975     | 10,122 | 327                           | 6.25-7.25                      | 6.78                                    | 7.83                      |
| Sep-08    | 650               | 2,070   | 39,405 | 1,314                         | 6.75-9.50                      | 8.97                                    | 8.70                      |
| Oct-08    | 125               | 2,310   | 25,466 | 821                           | 7.25-9.75                      | 8.94                                    | 9.39                      |
| Nov-08    | 59                | 1,324   | 14,905 | 497                           | 6.75-9.50                      | 8.89                                    | 9.28                      |
| Dec-08    | 19                | 1,549   | 12,041 | 388                           | 6.25-9.25                      | 7.24                                    | 9.06                      |
| Jan-09    | 15                | 1,504   | 19,368 | 625                           | 6.20-8.25                      | 6.96                                    | 8.21                      |
| Feb-09    | 5                 | 1,230   | 11,511 | 411                           | 6.00-7.25                      | 6.53                                    | 7.17                      |
| Mar-09    | 5                 | 1,020   | 12,545 | 405                           | 4.95-7.25                      | 5.77                                    | 6.31                      |
| Apr-09    | 45                | 620     | 9,120  | 304                           | 4.30-7.25                      | 4.81                                    | 5.10                      |
| May-09    | 145               | 840     | 10,282 | 332                           | 4.25-7.25                      | 4.70                                    | 4.81                      |

<sup>1</sup> For transactions days only.

<sup>3</sup> Simple Average for the month, actual for the week.

Source : Financial Markets Operations Division.

<sup>2</sup> Interbank Weighted Average Interest Rate.

Figures may not add up to totals due to rounding